INTERCONTINENTALEXCHANGE INC

Form 4/A June 01, 2006

FORM 4

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB 3235-0287

OMB APPROVAL

Check this box if no longer subject to

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES

Number: January 31, 2005

Section 16. Form 4 or Form 5 obligations may continue.

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

2. Issuer Name and Ticker or Trading

burden hours per response... 0.5

Estimated average

5. Relationship of Reporting Person(s) to

See Instruction

1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person *

MORGAN STANLEY			2. Issuer Name and Ticker or Trading Symbol INTERCONTINENTALEXCHANGE INC [ICE]					Issuer (Check all applicable)		
(Last) 1585 BROADV	` '	(Middle)	3. Date of Earliest Transaction (Month/Day/Year) 05/24/2006					DirectorX 10% Owner Officer (give title Other (specify below)		
NEW YORK, N	(Street) NY 10036		4. If Amendment, Date Original Filed(Month/Day/Year) 05/25/2006			6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person				
(City)	(State)	(Zip)	Table	e I - Non-	Derivative	Secur	ities Acqu	uired, Disposed of	f, or Beneficial	ly Owned
	Transaction Da Ionth/Day/Yea	r) Execution	tion Date, if Transaction(A) or Disposed of (D) Code (Instr. 3, 4 and 5) h/Day/Year) (Instr. 8) (A) or		d of (D)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)			
Common Stock, par 05 value \$0.01	5/24/2006			S	154 <u>(1)</u>	D	\$ 56.6	6,381,643 (3)	I	See Note
Common Stock, par 05 value \$0.01	5/24/2006			S	22 (1)	D	\$ 56.62	6,381,621 <u>(4)</u>	I	See Note
Common Stock, par 05 value \$0.01	5/24/2006			S	66 <u>(1)</u>	D	\$ 56.64	6,381,555 <u>(5)</u>	I	See Note
Common 05 Stock, par	5/24/2006			S	44 (1)	D	\$ 56.65	6,381,511 (6)	I	See Note

value \$0.01								
Common Stock, par value \$0.01	05/24/2006	S	22 (1)	D	\$ 56.66	6,381,489 <u>(7)</u>	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	110 (1)	D	\$ 56.7	6,381,379 (8)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	87 <u>(1)</u>	D	\$ 56.71	6,381,292 <u>(9)</u>	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	548 (1)	D	\$ 56.75	6,380,744 (10)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	22 (1)	D	\$ 56.76	6,380,722 (11)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	197 <u>(1)</u>	D	\$ 56.77	6,380,525 (12)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	66 (1)	D	\$ 56.79	6,380,459 (13)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	219 (1)	D	\$ 56.8	6,380,240 (14)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	22 (1)	D	\$ 56.83	6,380,218 (15)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	132 (1)	D	\$ 56.84	6,380,086 (16)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	44 (1)	D	\$ 56.87	6,380,042 (17)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	219 (1)	D	\$ 56.9	6,379,823 (18)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	505 (1)	D	\$ 57	6,379,318 (19)	I	See Note
Common Stock, par value \$0.01	05/24/2006	S	22 (1)	D	\$ 57.01	6,379,296 (20)	I	See Note

Common Stock, par value \$0.01	05/24/2006	S	219 (1) D	\$ 57.03	6,379,077 (21) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	22 <u>(1)</u> D	\$ 57.07	6,379,055 (22) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	307 (1) D	\$ 57.1	6,378,748 (23) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	110 <u>(1)</u> D	\$ 57.11	6,378,638 (24) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	22 <u>(1)</u> D	\$ 57.13	6,378,616 (25) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	110 <u>(1)</u> D	\$ 57.15	6,378,506 (26) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	22 <u>(1)</u> D	\$ 57.16	6,378,484 (27) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	44 <u>(1)</u> D	\$ 57.19	6,378,440 (28) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	570 <u>(1)</u> D	\$ 57.2	6,377,870 (29) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	548 (1) D	\$ 57.25	6,377,322 (30) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	44 <u>(1)</u> D	\$ 57.29	6,377,278 (31) I	See Note
Common Stock, par value \$0.01	05/24/2006	S	219 (1) D	\$ 57.3	6,377,059 (32) I	See Note

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1474 (9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

9. Nu Deriv Secur Bene Own

Repo Trans (Inst

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	4. Transacti Code (Instr. 8)	5. orNumber of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)		ate	7. Titl Amou Under Securi (Instr.	int of lying	8. Price of Derivative Security (Instr. 5)
			Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares	

Reporting Owners

Reporting Owner Name / Address	Relationships						
FB	Director	10% Owner	Officer	Other			
MORGAN STANLEY							
1585 BROADWAY		X					
NEW YORK, NY 10036							

Signatures

/s/ Dennine Bullard, authorized signatory of Morgan Stanley	06/01/2006
**Signature of Reporting Person	Date
/s/ Robert P. Kinney of Morgan Stanley Capital Group Inc.	06/01/2006
**Signature of Reporting Person	Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 4(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Includes shares of Common Stock sold by Morgan Stanley Capital Group Inc. ("MSCG") and Morgan Stanley & Co. International Limited ("MSIL").
- (2) Each of MSCG and MSIL is a wholly-owned subsidiary of Morgan Stanley. MSCG and MSIL each directly own shares of Common Stock of the Issuer. See Exhibit 99.1 Joint Filer Information.
- (3) Includes 6,347,808 shares of Common Stock held directly by MSCG and 33,835 shares held directly by MSIL on May 24, 2006.
- (4) Includes 6,347,786 shares of Common Stock held directly by MSCG and 33,835 shares held directly by MSIL on May 24, 2006.
- (5) Includes 6,347,720 shares of Common Stock held directly by MSCG and 33,835 shares held directly by MSIL on May 24, 2006.
- (6) Includes 6,347,676 shares of Common Stock held directly by MSCG and 33,835 shares held directly by MSIL on May 24, 2006.
- (7) Includes 6,347,654 shares of Common Stock held directly by MSCG and 33,835 shares held directly by MSIL on May 24, 2006.
- (8) Includes 6,347,545 shares of Common Stock held directly by MSCG and 33,834 shares held directly by MSIL on May 24, 2006.
- (9) Includes 6,347,458 shares of Common Stock held directly by MSCG and 33,834 shares held directly by MSIL on May 24, 2006.

Reporting Owners 4

(10) Includes 6,346,913 shares of Common Stock held directly by MSCG and 33,831 shares held directly by MSIL on May 24, 2006. Includes 6,346,891 shares of Common Stock held directly by MSCG and 33,831 shares held directly by MSIL on May 24, 2006. Includes 6,346,695 shares of Common Stock held directly by MSCG and 33,830 shares held directly by MSIL on May 24, 2006. (12)Includes 6,346,629 shares of Common Stock held directly by MSCG and 33,830 shares held directly by MSIL on May 24, 2006. **(13)** Includes 6,346,411 shares of Common Stock held directly by MSCG and 33,829 shares held directly by MSIL on May 24, 2006. **(14)** (15)Includes 6,346,389 shares of Common Stock held directly by MSCG and 33,829 shares held directly by MSIL on May 24, 2006. **(16)** Includes 6,346,258 shares of Common Stock held directly by MSCG and 33,828 shares held directly by MSIL on May 24, 2006. Includes 6,346,214 shares of Common Stock held directly by MSCG and 33,828 shares held directly by MSIL on May 24, 2006. **(17)** Includes 6,345,996 shares of Common Stock held directly by MSCG and 33,827 shares held directly by MSIL on May 24, 2006. Includes 6,345,494 shares of Common Stock held directly by MSCG and 33,824 shares held directly by MSIL on May 24, 2006. **(19)** Includes 6,345,472 shares of Common Stock held directly by MSCG and 33,824 shares held directly by MSIL on May 24, 2006. (20)Includes 6,345,254 shares of Common Stock held directly by MSCG and 33,823 shares held directly by MSIL on May 24, 2006. **(21)** Includes 6,345,232 shares of Common Stock held directly by MSCG and 33,823 shares held directly by MSIL on May 24, 2006. (22) Includes 6,344,927 shares of Common Stock held directly by MSCG and 33,821 shares held directly by MSIL on May 24, 2006. (24) Includes 6,344,818 shares of Common Stock held directly by MSCG and 33,820 shares held directly by MSIL on May 24, 2006. Includes 6,344,796 shares of Common Stock held directly by MSCG and 33,820 shares held directly by MSIL on May 24, 2006. Includes 6,344,687 shares of Common Stock held directly by MSCG and 33,819 shares held directly by MSIL on May 24, 2006. **(26) (27)** Includes 6,344,665 shares of Common Stock held directly by MSCG and 33,819 shares held directly by MSIL on May 24, 2006. **(28)** Includes 6,344,621 shares of Common Stock held directly by MSCG and 33,819 shares held directly by MSIL on May 24, 2006. **(29)** Includes 6,344,054 shares of Common Stock held directly by MSCG and 33,816 shares held directly by MSIL on May 24, 2006. Includes 6,343,509 shares of Common Stock held directly by MSCG and 33,813 shares held directly by MSIL on May 24, 2006. (31) Includes 6,343,465 shares of Common Stock held directly by MSCG and 33,813 shares held directly by MSIL on May 24, 2006. Includes 6,343,247 shares of Common Stock held directly by MSCG and 33,812 shares held directly by MSIL on May 24, 2006. (32)

Remarks:

1) On May 25, 2006, Morgan Stanley reported that it sold (i) 67,983 shares of the Issuer's common stock, \$0.01 par value ("Common Stock") on May 23, 2006 at a price of \$60.91 and (ii) 8,772 shares of Common Stock on May 24, 2006 at a price of \$56.76. This amended Form 4 is being filed to reflect the fact that Morgan Stanley sold (i) an aggregate of 67,983 shares of Common Stock on May 23, 2006 in a series of transactions that were effected at various prices and (ii) an aggregate of 8,772 shares of Common Stock on May 24, 2006 in a series of transactions that were effected at various prices.

2) This is the fourth of five forms being filed by the Reporting Person.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.